

This listing of claims will replace all prior versions, and listings, of claims in the application.

Listing of Claims:

1. (Previously Presented) A computer-implemented method of processing financial instrument data to identify stock option spreads, comprising:
 - receiving by a computer system financial data from at least one data source;
 - processing within the computer system the financial data to derive values for a set of searchable parameters corresponding to stock option spreads;
 - receiving by the computer system user defined search criteria for searching the searchable parameters corresponding to the stock option spreads;
 - searching by the computer system the values derived for the set of searchable parameters for values having the user defined search criteria; and
 - formatting at the computer system results from searching, the formatting results comprising creating a list of option spreads having values for the set of searchable parameters that match the user defined search criteria,

wherein processing within the computer system the financial data to derive values for a set of searchable parameters comprises calculating values for a plurality of searchable parameters including, but not limited to, percentage returns for a plurality of different option spreads,

wherein receiving by the computer system user defined search criteria comprises receiving a plurality of user defined search criteria including, but not limited to, a value relating to percentage return, and

wherein searching by the computer system the values derived for the set of searchable parameters for values having the user defined criteria comprises searching for option spreads with a percentage return satisfying the value relating to percentage return.
2. (previously presented) The computer-implemented method of claim 1, wherein said step of processing within the computer system the financial data to derive values for a set of searchable parameters corresponding to stock option spreads comprises processing the financial

data to derive values for at least one of the following: bull-put spreads; bear call spreads; collar spreads; strangle spreads; butterfly spreads; straddle spreads; and calendar spreads.

3. (previously presented) The computer-implemented method of claim 1, wherein said step of processing within the computer system _the financial data to derive values for a set of searchable parameters corresponding to stock option spreads comprises the step of processing the financial data to derive values for at least one of the following searchable parameters: Black-Scholes ratio; option volume percentage; implied volatility; percentage to double; industry groupings; recommended listings; net credit; break even; whether in-the-money; whether out-of-the-money; and percentage return on an option spread.

4. (previously presented) The computer-implemented method of claim 1, further comprising:

transmitting from the computer system to a user a series of questions regarding investment preferences;

receiving by the computer system responses to said series of questions; and

formulating by the computer system _from said responses, search criteria for searching the searchable parameters.

5. (previously presented) The computer-implemented method of claim 1, further comprising the steps of:

receiving by the computer system a request to execute one of the set of option spreads; and

forwarding by the computer system _said request to execute one of the set of option spreads to a brokerage computer system operable to execute trades on stocks and stock options, wherein said request entails executing trades on a plurality of stock options.

6. (Previously Presented) The computer-implemented method of claim 1, wherein formatting at the computer system results from searching, the results comprising a list of option spreads, comprises ordering the list in a user-specified manner.

7. (Previously Presented) The computer-implemented method of claim 1, wherein formatting at the computer system results from searching, the results comprising a list of option spreads, comprises formatting a set of option spreads, said set of option spreads including a list of option spreads having options expiring in the same month.

8. (Cancelled)

9. (Previously Presented) A computer-implemented method for processing trades in a computer system of financial instrument strategies including multiple financial instruments, comprising:

a computing system receiving a request to execute a trade of a financial instrument strategy;

the computing system formulating a trade request defining trades to be executed on a plurality of financial instruments included in the financial instrument strategy; and

the computing system routing the trade request to a brokerage.

10. (Previously Presented) A system for processing financial instrument data to identify stock option spreads, comprising:

a communication device for receiving data from external systems;

a processing device in communication with said communication device, wherein said processing device is programmed to perform the following:

receiving financial data via said communication device from at least one data source;

processing the financial data to derive values for a set of searchable parameters corresponding to stock option spreads;

receiving user defined search criteria for searching the searchable parameters corresponding to the stock option spreads;

searching the values derived for the set of searchable parameters for values having the user defined search criteria; and

identifying a set of option spreads corresponding to values for the set of searchable parameters matching the user defined search criteria

wherein processing the financial data to derive values for a set of searchable parameters comprises calculating values for a plurality of searchable parameters including, but not limited to, percentage returns for a plurality of different option spreads,

wherein receiving user defined search criteria comprises receiving a plurality of user defined search criteria including, but not limited to, a value relating to percentage return, and

wherein searching the values derived for the set of searchable parameters for values having the user defined criteria comprises searching for option spreads with a percentage return satisfying the value relating to percentage return.

11. (Previously Presented) The computer-implemented method of claim 1, wherein said step of receiving financial data from at least one data source comprises the step of receiving for at least one stock option, at least one of the following: option symbol; underlying stock symbol; stock as price; option expiration date; option strike price; option bid; option volume; open interest; p/e ratio; average recommendation; the number of common shares outstanding; beta; company name; and Zack's indicator.

12. (Previously Presented) The computer-implemented method of claim 3 , wherein said step of processing the financial data to derive values for a set of searchable parameters corresponding to stock option spreads further comprises the step of receiving at least one of the following: percentage if not assigned; percentage if assigned; percentage earnings per share growth; percentage range; stock percentage volume; percentage yield; delta; implied volatility; and historical price volatility.

13. (Previously Presented) The computer-implemented method of claim 1, wherein said step of processing the financial data to derive values for a set of searchable parameters corresponding to stock option spreads comprises the step of processing the financial data to derive the percentage return on a stock option spread.

14. (Previously Presented) The computer-implemented method of claim 1, further comprising the step of determining if the user defined search criteria are operable for searching the searchable parameters.

15. (Previously Presented) The computer-implemented method of claim 1, wherein the step of receiving user defined search criteria for searching the searchable parameters comprises the step of receiving search criteria for at least one of the following: percentage return; net credit; stock price of underlying stock; percentage earnings per share growth; price to earnings ratio; percentage of range between the year's high and low stock price; average broker recommendation; percentage change in volume; number of shares outstanding; percent yield; beta; size of company; and volatility.

16. (Previously Presented) The computer-implemented method of claim 15 wherein said step of receiving user defined search criteria for searching the searchable parameters further comprises the step of receiving search criteria identifying an industry segment.

17. (Previously Presented) The computer-implemented method of claim 15 wherein said step of receiving user defined search criteria for searching the searchable parameters further comprises the step of receiving search criteria identifying a recommended list.

18. (Previously Presented) The computer-implemented method of claim 17, wherein said step of receiving search criteria identifying a recommended list comprises the step of receiving search criteria identifying a user defined customized list.

19. (Previously Presented) The computer-implemented method of claim 1, further comprising the step of receiving sorting criteria for sorting stock option spreads.

20. (Previously Presented) The computer-implemented method of claim 19, wherein said step of receiving sorting criteria for sorting stock option spreads comprises the step of receiving criteria identifying sorting stock option spreads by at least one of the following: percent return; net credit; stock price; option bid price; option volume; open interest; percentage option volume; company name; percentage earnings per share; price to earnings ratio; percentage range; average brokerage recommendation; percentage volume; shares outstanding; expiration date; percentage yield; beta; volatility; Black-Scholes ratio; delta; implied volatility; break even; whether in-the-money; whether out-of-the-money; and percent to double.

21. (Previously Presented) The computer-implemented method of claim 20, wherein said step of receiving sorting criteria further comprises the step of receiving criteria identifying sorting on options coming due in a particular month.

22. (Previously Presented) The computer-implemented method of claim 20, wherein said step of receiving sorting criteria further comprises the step of receiving criteria identifying sorting results from high-to-low or low-to-high.

23. (Previously Presented) The computer-implemented method of claim 1, wherein said step of receiving user defined search criteria comprises the step of receiving criteria identifying searching for stock option spreads in-the-money or stock option spreads out-of-the-money.

24. (Previously Presented) The computer-implemented method of claim 1, wherein said step of formatting results from searching, the results comprising a list of option spreads having values for the set of searchable parameters that match the user defined search criteria comprises the step of compiling a list of stock option spreads, wherein the list identifies for each

stock option spread at least one of the following: stock symbol; stock price; option symbol; strike price; bid; ask; percentage return on spread; net credit; break even; volatility; and company name.

25. (Previously Presented) The computer-implemented method of claim 1, further comprising the step of saving user defined search criteria for searching the searchable parameters corresponding to the stock option spreads.

26. (Previously Presented) The computer-implemented method of claim 25, further comprising, in response to a user request, the step of searching the values derived for the set of searchable parameters for values having the saved user defined search criteria.

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35. (Cancelled)

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36. (Cancelled)

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49. (Previously Presented) The computer-implemented method of claim 1, wherein said step of formatting by the computer system a list of option spreads comprises the step of

formatting a set of option spreads, said set of option spreads including a list of option spreads having options expiring in different months.

50. (Previously Presented) The system of claim 10, wherein said processing device is programmed, in connection with processing the financial data to derive values for a set of searchable parameters corresponding to stock option spreads, to process the financial data to derive values for at least one of the following: bull-put spreads; bear call spreads; collar spreads; strangle spreads; butterfly spreads; straddle spreads; and calendar spreads.

51. (Previously Presented) The system of claim 10, wherein said processing device is programmed, in connection with processing the financial data to derive values for a set of searchable parameters corresponding to stock option spreads, to process the financial data to derive values for at least one of the following searchable parameters: Black-Scholes ratio; option volume percentage; implied volatility; percentage to double; industry groupings; recommended listings; net credit; break even; whether in-the-money; whether out-of-the-money; and percentage return on an option spread.

52. (Previously Presented) The system of claim 10, wherein said processing device is programmed to further perform:

transmitting from the system to a user a series of questions regarding investment preferences;

receiving by the system responses to said series of questions; and

formulating by the system from said responses, search criteria for searching the searchable parameters.

53. (Previously Presented) The system of claim 10, wherein said processing device is programmed to further perform:

receiving by the system a request to execute one of the set of option spreads; and

forwarding by the system said request to execute one of the set of option spreads to a brokerage computer system operable to execute trades on stocks and stock options, wherein said request entails executing trades on a plurality of stock options.

54. (Previously Presented) The system of claim 10, wherein said processing device is programmed, in connection with identifying a set of options spreads, to order a list of option spreads in a user-specified manner.

55. (Previously Presented) The system of claim 10, wherein said processing device is programmed, in connection with identifying a set of option spreads, to format a set of option spreads, said set of option spreads including a list of option spreads having options expiring in the same month.

56. (Previously Presented) The system of claim 10, wherein said processing device is programmed, in connection with receiving financial data from at least one data source, to receive for at least one stock option, at least one of the following: option symbol; underlying stock symbol; stock as price; option expiration date; option strike price; option bid; option volume; open interest; p/e ratio; average recommendation; the number of common shares outstanding; beta; company name; and Zack's indicator.

57. (Previously Presented) The system of claim 56 , wherein said processing device is programmed, in connection with processing the financial data to derive values for a set of searchable parameters corresponding to stock option spreads, to receive at least one of the following: percentage if not assigned; percentage if assigned; percentage earnings per share growth; percentage range; stock percentage volume; percentage yield; delta; implied volatility; and historical price volatility.

58. (Previously Presented) The system of claim 10, wherein said processing device is programmed, in connection with processing the financial data to derive values for a set of

searchable parameters corresponding to stock option spreads, to process the financial data to derive the percentage return on a stock option spread.

59. (Previously Presented) The system of claim 10, wherein said processing device is programmed to further perform determining if the user defined search criteria are operable for searching the searchable parameters.

60. (Previously Presented) The system of claim 10, wherein said processing device is programmed, in connection with receiving user defined search criteria for searching the searchable parameters, to receive search criteria for at least one of the following: percentage return; net credit; stock price of underlying stock; percentage earnings per share growth; price to earnings ratio; percentage of range between the year's high and low stock price; average broker recommendation; percentage change in volume; number of shares outstanding; percent yield; beta; size of company; and volatility.

61. (Previously Presented) The system of claim 60 wherein said processing device is programmed, in connection with receiving user defined search criteria for searching the searchable parameters, to receive search criteria identifying an industry segment.

62. (Previously Presented) The system of claim 60 wherein said processing device is programmed, in connection with receiving user defined search criteria for searching the searchable parameters, to receive search criteria identifying a recommended list.

63. (Previously Presented) The system of claim 62, wherein said processing device is programmed, in connection with receiving search criteria identifying a recommended list, to receive search criteria identifying a user defined customized list.

64. (Previously Presented) The system of claim 10, wherein said processing device is programmed to receive sorting criteria for sorting stock option spreads.

65. (Previously Presented) The system of claim 64, wherein said processing device is programmed, in connection with receiving sorting criteria for sorting stock option spreads, to receive criteria identifying sorting stock option spreads by at least one of the following: percent return; net credit; stock price; option bid price; option volume; open interest; percentage option volume; company name; percentage earnings per share; price to earnings ratio; percentage range; average brokerage recommendation; percentage volume; shares outstanding; expiration date; percentage yield; beta; volatility; Black-Scholes ratio; delta; implied volatility; break even; whether in-the-money; whether out-of-the-money; and percent to double.

66. (Previously Presented) The system of claim 65, wherein said processing device is programmed, in connection with receiving sorting criteria, to receive criteria identifying sorting on options coming due in a particular month.

67. (Previously Presented) The system of claim 65, wherein said processing device is programmed, in connection with receiving sorting criteria, to receive criteria identifying sorting results from high-to-low or low-to-high.

68. (Previously Presented) The system of claim 10, wherein said processing device is programmed, in connection with receiving user defined search criteria, to receive criteria identifying searching for stock option spreads in-the-money or stock option spreads out-of-the-money.

69. (Previously Presented) The system of claim 10, wherein said processing device is programmed, in connection with identifying a set of option spreads corresponding to values for the set of searchable parameters matching the user defined search criteria, to compile a list of stock option spreads, wherein the list identifies for each stock option spread at least one of the following: stock symbol; stock price; option symbol; strike price; bid; ask; percentage return on spread; net credit; break even; volatility; and company name.

70. (Previously Presented) The system of claim 10, wherein said processing device is programmed to save user defined search criteria for searching the searchable parameters corresponding to the stock option spreads.

71. (Previously Presented) The system of claim 70, wherein said processing device is programmed, in response to a user request, to search the values derived for the set of searchable parameters for values having the saved user defined search criteria.

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